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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	2025 On 04-May-23			Bond Future	169.78	169.5064	169.7790	169.5064	5,381.00
23/03/2023	2025 On 03-August-23			Bond Future	171.47	171.1911	171.4685	171.1911	214.00
23/03/2023	2025 On 02-November-23			Bond Future	174.99	174.7032	174.9863	174.7032	0.00
23/03/2023	2025 On 01-February-24			Bond Future	176.86	176.5722	176.8601	176.5722	0.00
23/03/2023	2025 On 02-May-24			Bond Future	180.46	180.1654	180.4597	180.1654	0.00
23/03/2023	2029 On 04-May-23			Bond Future	122.48	121.9966	122.4761	121.9966	2,115.00
23/03/2023	2029 On 03-August-23			Bond Future	124.95	124.4619	124.9507	124.4619	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	2029 On 02-November-23			Bond Future	126.19	125.6908	126.1892	125.6908	0.00
23/03/2023	2029 On 01-February-24			Bond Future	128.83	128.3185	128.8273	128.3185	0.00
23/03/2023	2029 On 02-May-24			Bond Future	130.09	129.5741	130.0926	129.5741	0.00
23/03/2023	2030 On 04-May-23			Bond Future	10.00	92.3682	10.0002	92.3682	88,358.00
23/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	235	0	235	0	150.00
23/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8660	9	8660	9	0.00
23/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	10458	10	10458	10	0.00
23/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10728	11	10728	11	0.00
23/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	3119	3	3119	3	350.00
23/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6982	7	6982	7	0.00
23/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2710	3	2710	3	0.00
23/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	8	0	8	0	388.00
23/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	347	0	347	0	479.00
23/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5853	6	5853	6	0.00
23/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2637	3	2637	3	0.00
23/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2674	3	2674	3	0.00
23/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	523	0	523	0	388.00
23/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2280	2	2280	2	479.00
23/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	997	1	997	1	1,080.00
23/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	998	1	998	1	0.00
23/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	409	0	409	0	0.00
23/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1525	2	1525	2	0.00
23/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	319	0	319	0	0.00
23/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	327	0	327	0	0.00
23/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	46	0	46	0	150.00
23/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	1855	2	1855	2	0.00
23/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	4529	5	4529	5	0.00
23/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2159	2	2159	2	0.00
23/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	312	0	312	0	0.00
23/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	23	0	23	0	388.00
23/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	242	0	242	0	0.00
23/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	1	0	1	0	350.00
23/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	2	0	2	0	479.00

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23/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	8	0	8	0	1,080.00
23/03/2023	2030 On 03-August-23			Bond Future	10.10	90.2051	10.1018	90.2051	11,931.00
23/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5754	6	5754	6	0.00
23/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	10194	10	10194	10	0.00
23/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	11278	11	11278	11	0.00
23/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5719	6	5719	6	0.00
23/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2703	3	2703	3	1,012.00
23/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3418	3	3418	3	350.00
23/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5684	6	5684	6	0.00
23/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	463	0	463	0	0.00
23/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1058	1	1058	1	0.00
23/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	452	0	452	0	0.00
23/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	48	0	48	0	350.00
23/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	83	0	83	0	1,012.00
23/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1409	1	1409	1	0.00
23/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	458	0	458	0	0.00
23/03/2023	2030 On 02-November-23			Bond Future	10.19	92.0346	10.1949	92.0346	0.00
23/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6406	6	6406	6	0.00
23/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	4101	4	4101	4	0.00
23/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	4044	4	4044	4	0.00
23/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	4072	4	4072	4	0.00
23/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	2220	2	2220	2	800.00
23/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1326	1	1326	1	800.00
23/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4028	4	4028	4	0.00
23/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2752	3	2752	3	0.00
23/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1509	2	1509	2	0.00
23/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1521	2	1521	2	0.00
23/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1496	2	1496	2	0.00
23/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	800	1	800	1	800.00
23/03/2023	2030 On 01-February-24			Bond Future	10.29	89.9326	10.2894	89.9326	0.00
23/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5585	5	5585	5	0.00
23/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7851	8	7851	8	0.00
23/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2321	2	2321	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5438	5	5438	5	0.00
23/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5555	5	5555	5	0.00
23/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1474	1	1474	1	400.00
23/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5614	6	5614	6	0.00
23/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	2057	2	2057	2	1,360.00
23/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3548	4	3548	4	0.00
23/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1311	1	1311	1	0.00
23/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	787	1	787	1	400.00
23/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4489	5	4489	5	0.00
23/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1330	1	1330	1	0.00
23/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1367	1	1367	1	1,360.00
23/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3227	3	3227	3	0.00
23/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1320	1	1320	1	0.00
23/03/2023	2030 On 02-May-24			Bond Future	10.41	91.7402	10.4094	91.7402	0.00
23/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1912	2	1912	2	0.00
23/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1880	2	1880	2	0.00
23/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1896	2	1896	2	0.00
23/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4271	4	4271	4	0.00
23/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4296	4	4296	4	0.00
23/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4246	4	4246	4	0.00
23/03/2023	2032 On 04-May-23			Bond Future	10.61	87.3190	10.6058	87.3190	171,700.00
23/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	42	0	42	0	6,500.00
23/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	139	0	139	0	730.00
23/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2542	2	2542	2	0.00
23/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	2054	2	2054	2	0.00
23/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	2091	2	2091	2	0.00
23/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	479	0	479	0	500.00
23/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1234	1	1234	1	400.00
23/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	985	1	985	1	730.00
23/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	2127	2	2127	2	0.00
23/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2777	3	2777	3	0.00
23/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1446	1	1446	1	0.00
23/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	28	0	28	0	500.00

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23/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	4069	4	4069	4	400.00
23/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	13084	13	13084	13	0.00
23/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	1	0	1	0	400.00
23/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4059	4	4059	4	0.00
23/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	475	1	475	1	730.00
23/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	677	1	677	1	0.00
23/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1377	1	1377	1	0.00
23/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1161	1	1161	1	0.00
23/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2076	2	2076	2	0.00
23/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	691	1	691	1	0.00
23/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	705	1	705	1	0.00
23/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	539	1	539	1	13,000.00
23/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1013	1	1013	1	500.00
23/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3177	3	3177	3	0.00
23/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	242	0	242	0	0.00
23/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4319	5	4319	5	0.00
23/03/2023	2032 On 03-August-23			Bond Future	10.71	89.0622	10.7107	89.0622	2,686.00
23/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5787	6	5787	6	0.00
23/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5825	6	5825	6	0.00
23/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5863	6	5863	6	0.00
23/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6364	6	6364	6	5,000.00
23/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1397	1	1397	1	1,500.00
23/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	491	0	491	0	1,500.00
23/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6335	7	6335	7	0.00
23/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3500	4	3500	4	0.00
23/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	633	1	633	1	0.00
23/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	734	1	734	1	0.00
23/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	742	1	742	1	0.00
23/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	751	1	751	1	0.00
23/03/2023	2032 On 02-November-23			Bond Future	10.82	86.7086	10.8171	86.7086	0.00
23/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	4182	4	4182	4	0.00
23/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	4151	4	4151	4	0.00
23/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	4212	4	4212	4	0.00

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23/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2163	2	2163	2	0.00
23/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2198	2	2198	2	0.00
23/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2181	2	2181	2	0.00
23/03/2023	2032 On 01-February-24			Bond Future	10.92	88.5018	10.9226	88.5018	0.00
23/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	6170	6	6170	6	0.00
23/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8792	9	8792	9	0.00
23/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	3017	3	3017	3	1,200.00
23/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	6105	6	6105	6	0.00
23/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	6138	6	6138	6	0.00
23/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1540	1	1540	1	1,200.00
23/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6074	6	6074	6	0.00
23/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1874	2	1874	2	0.00
23/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1886	2	1886	2	0.00
23/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3803	4	3803	4	0.00
23/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1118	1	1118	1	1,200.00
23/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1861	2	1861	2	0.00
23/03/2023	2032 On 02-May-24			Bond Future	11.05	86.1228	11.0464	86.1228	0.00
23/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2571	2	2571	2	0.00
23/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2551	2	2551	2	0.00
23/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2591	3	2591	3	0.00
23/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	4907	5	4907	5	0.00
23/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	4965	5	4965	5	0.00
23/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	4936	5	4936	5	0.00
23/03/2023	2033 On 04-May-23			Bond Future	116.04	115.4255	116.0367	115.4255	1,540.00
23/03/2023	2033 On 03-August-23			Bond Future	118.38	117.7578	118.3811	117.7578	6,141.00
23/03/2023	2033 On 02-November-23			Bond Future	119.39	118.7586	119.3942	118.7586	0.00
23/03/2023	2033 On 01-February-24			Bond Future	121.89	121.2413	121.8903	121.2413	0.00
23/03/2023	2033 On 02-May-24			Bond Future	122.92	122.2582	122.9198	122.2582	0.00
23/03/2023	2037 On 04-May-23			Bond Future	11.49	81.7495	11.4929	81.7495	62,860.00
23/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	480	0	480	0	400.00
23/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11526	11	11526	11	0.00
23/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1035	1	1035	1	0.00
23/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2496	2	2496	2	400.00

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23/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	375	0	375	0	703.00
23/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	987	1	987	1	0.00
23/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3140	3	3140	3	0.00
23/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	1011	1	1011	1	0.00
23/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2078	2	2078	2	0.00
23/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	7	0	7	0	400.00
23/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2114	2	2114	2	0.00
23/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3605	4	3605	4	0.00
23/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3222	3	3222	3	0.00
23/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	862	1	862	1	0.00
23/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2044	2	2044	2	0.00
23/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	616	1	616	1	703.00
23/03/2023	2037 On 03-August-23			Bond Future	11.61	79.1240	11.6140	79.1240	74,072.00
23/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4691	5	4691	5	0.00
23/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	471	0	471	0	1,800.00
23/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1390	1	1390	1	1,800.00
23/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4655	5	4655	5	0.00
23/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4618	5	4618	5	0.00
23/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	1823	2	1823	2	0.00
23/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1806	2	1806	2	0.00
23/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	4988	5	4988	5	0.00
23/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8467	9	8467	9	0.00
23/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1789	2	1789	2	0.00
23/03/2023	2037 On 02-November-23			Bond Future	11.73	80.7288	11.7274	80.7288	0.00
23/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3177	3	3177	3	0.00
23/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3204	3	3204	3	0.00
23/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3232	3	3232	3	0.00
23/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4175	4	4175	4	0.00
23/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4146	4	4146	4	0.00
23/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4117	4	4117	4	0.00
23/03/2023	2037 On 01-February-24			Bond Future	11.84	78.1427	11.8433	78.1427	0.00
23/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5678	6	5678	6	0.00
23/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5710	6	5710	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5743	6	5743	6	0.00
23/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3142	3	3142	3	0.00
23/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3162	3	3162	3	0.00
23/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3181	3	3181	3	0.00
23/03/2023	2037 On 02-May-24			Bond Future	11.97	79.7125	11.9747	79.7125	0.00
23/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3148	3	3148	3	0.00
23/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3194	3	3194	3	0.00
23/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3171	3	3171	3	0.00
23/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6124	6	6124	6	0.00
23/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6158	6	6158	6	0.00
23/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6090	6	6090	6	0.00
23/03/2023	2038 On 04-May-23			Bond Future	129.56	128.3293	129.5649	128.3293	4,625.00
23/03/2023	2038 On 03-August-23			Bond Future	130.22	128.9643	130.2242	128.9643	0.00
23/03/2023	2038 On 02-November-23			Bond Future	132.90	131.6102	132.8960	131.6102	0.00
23/03/2023	2038 On 01-February-24			Bond Future	133.67	132.3553	133.6668	132.3553	0.00
23/03/2023	2038 On 02-May-24			Bond Future	136.39	135.0480	136.3865	135.0480	0.00
23/03/2023	2040 On 04-May-23			Bond Future	11.67	82.8688	11.6726	82.8688	52,071.00
23/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	7	0	7	0	388.00
23/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	98	0	98	0	486.00
23/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	197	0	197	0	388.00
23/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9905	10	9905	10	0.00
23/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1058	1	1058	1	486.00
23/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	3040	3	3040	3	0.00
23/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	288	0	288	0	684.00
23/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	893	1	893	1	0.00
23/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	916	1	916	1	0.00
23/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6540	6	6540	6	0.00
23/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	938	1	938	1	0.00
23/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2455	3	2455	3	0.00
23/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	767	1	767	1	684.00
23/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	147	0	147	0	388.00
23/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	28	0	28	0	486.00
23/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6248	6	6248	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2496	3	2496	3	0.00
23/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2537	3	2537	3	0.00
23/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4404	4	4404	4	0.00
23/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2259	2	2259	2	0.00
23/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5051	5	5051	5	0.00
23/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10160	10	10160	10	0.00
23/03/2023	2040 On 03-August-23			Bond Future	11.79	80.0153	11.7936	80.0153	98,195.00
23/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4624	5	4624	5	0.00
23/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4586	5	4586	5	0.00
23/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4662	5	4662	5	0.00
23/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2088	2	2088	2	0.00
23/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2128	2	2128	2	0.00
23/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2108	2	2108	2	0.00
23/03/2023	2040 On 02-November-23			Bond Future	11.91	81.6382	11.9067	81.6382	0.00
23/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3052	3	3052	3	0.00
23/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3025	3	3025	3	0.00
23/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	2999	3	2999	3	0.00
23/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	4981	5	4981	5	0.00
23/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	4911	5	4911	5	0.00
23/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	4946	5	4946	5	0.00
23/03/2023	2040 On 01-February-24			Bond Future	12.02	78.8204	12.0222	78.8204	11.00
23/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5482	5	5482	5	0.00
23/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5448	5	5448	5	0.00
23/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5414	5	5414	5	0.00
23/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3645	4	3645	4	0.00
23/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3622	4	3622	4	0.00
23/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3600	4	3600	4	0.00
23/03/2023	2040 On 02-May-24			Bond Future	12.15	80.4036	12.1520	80.4036	0.00
23/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3202	3	3202	3	0.00
23/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3153	3	3153	3	0.00
23/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3177	3	3177	3	0.00
23/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6354	6	6354	6	0.00
23/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6427	6	6427	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6390	6	6390	6	0.00
23/03/2023	2044 On 04-May-23			Bond Future	11.79	78.8727	11.7863	78.8727	62,354.00
23/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	738	1	738	1	0.00
23/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1549	2	1549	2	0.00
23/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2423	2	2423	2	0.00
23/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3463	3	3463	3	0.00
23/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	700	1	700	1	0.00
23/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	719	1	719	1	0.00
23/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3041	3	3041	3	0.00
23/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	1773	2	1773	2	4,423.00
23/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3087	3	3087	3	0.00
23/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	683	1	683	1	1,798.00
23/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1120	1	1120	1	4,423.00
23/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	2995	3	2995	3	0.00
23/03/2023	2044 On 03-August-23			Bond Future	11.90	76.0646	11.9044	76.0646	20,083.00
23/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4054	4	4054	4	0.00
23/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2674	3	2674	3	0.00
23/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3464	3	3464	3	0.00
23/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	4018	4	4018	4	0.00
23/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3983	4	3983	4	0.00
23/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2515	3	2515	3	0.00
23/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2492	3	2492	3	0.00
23/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	2887	3	2887	3	4,754.00
23/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3622	4	3622	4	3,076.00
23/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2468	3	2468	3	0.00
23/03/2023	2044 On 02-November-23			Bond Future	12.01	77.6074	12.0147	77.6074	0.00
23/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2769	3	2769	3	0.00
23/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2744	3	2744	3	0.00
23/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2795	3	2795	3	0.00
23/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5535	6	5535	6	0.00
23/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5611	6	5611	6	0.00
23/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5573	6	5573	6	0.00
23/03/2023	2044 On 01-February-24			Bond Future	12.13	74.8314	12.1272	74.8314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	5045	5	5045	5	0.00
23/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	5013	5	5013	5	0.00
23/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	5078	5	5078	5	0.00
23/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4130	4	4130	4	0.00
23/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4181	4	4181	4	0.00
23/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4156	4	4156	4	0.00
23/03/2023	2044 On 02-May-24			Bond Future	12.25	76.3345	12.2530	76.3345	0.00
23/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3179	3	3179	3	0.00
23/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3155	3	3155	3	0.00
23/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3204	3	3204	3	0.00
23/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6706	7	6706	7	0.00
23/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6782	7	6782	7	0.00
23/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6744	7	6744	7	0.00
23/03/2023	2046 On 04-May-23			Bond Future	114.25	112.5405	114.2468	112.5405	17,308.00
23/03/2023	2046 On 03-August-23			Bond Future	116.56	114.8147	116.5552	114.8147	0.00
23/03/2023	2046 On 02-November-23			Bond Future	116.86	115.0890	116.8645	115.0890	0.00
23/03/2023	2046 On 01-February-24			Bond Future	119.31	117.4950	119.3077	117.4950	0.00
23/03/2023	2046 On 02-May-24			Bond Future	119.60	117.7547	119.6031	117.7547	0.00
23/03/2023	2050 On 04-May-23			Bond Future	116.24	115.5263	116.2434	115.5263	13,316.00
23/03/2023	2050 On 03-August-23			Bond Future	116.41	115.6794	116.4105	115.6794	0.00
23/03/2023	2050 On 02-November-23			Bond Future	118.80	118.0527	118.7989	118.0527	0.00
23/03/2023	2050 On 01-February-24			Bond Future	119.05	118.2858	119.0464	118.2858	0.00
23/03/2023	2050 On 02-May-24			Bond Future	121.47	120.6922	121.4687	120.6922	0.00
23/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	AL37 On 04-May-23			Index Future	882.89	882.0820	882.8920	882.0820	0.00
23/03/2023	AL37 On 03-August-23			Index Future	900.52	899.6910	900.5150	899.6910	0.00
23/03/2023	AL37 On 02-November-23			Index Future	918.78	917.9370	918.7780	917.9370	0.00
23/03/2023	AL37 On 01-February-24			Index Future	937.78	936.9210	937.7790	936.9210	0.00
23/03/2023	AL37 On 02-May-24			Index Future	956.67	955.7950	956.6720	955.7950	0.00
23/03/2023	AL7T On 04-May-23			Index Future	1014.43	1012.5830	1014.4260	1012.5830	0.00
23/03/2023	AL7T On 03-August-23			Index Future	1034.67	1032.7970	1034.6730	1032.7970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	AL7T On 02-November-23			Index Future	1055.66	1053.7430	1055.6570	1053.7430	0.00
23/03/2023	AL7T On 01-February-24			Index Future	1077.49	1075.5360	1077.4890	1075.5360	0.00
23/03/2023	AL7T On 02-May-24			Index Future	1099.20	1097.2020	1099.1970	1097.2020	0.00
23/03/2023	ALBI On 04-May-23			Index Future	888.94	887.7340	888.9400	887.7340	99.00
23/03/2023	ALBI On 03-August-23			Index Future	906.68	905.4550	906.6830	905.4550	0.00
23/03/2023	ALBI On 02-November-23			Index Future	925.07	923.8190	925.0710	923.8190	0.00
23/03/2023	ALBI On 01-February-24			Index Future	944.20	942.9240	944.2020	942.9240	0.00
23/03/2023	ALBI On 02-May-24			Index Future	963.23	961.9190	963.2250	961.9190	0.00
23/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	ES33 On 04-May-23			Bond Future	12.00	74.7052	12.0028	74.7052	0.00
23/03/2023	ES33 On 03-August-23			Bond Future	12.15	76.2148	12.1474	76.2148	350.00
23/03/2023	ES33 On 02-November-23			Bond Future	12.30	73.9836	12.2975	73.9836	0.00
23/03/2023	ES33 On 01-February-24			Bond Future	12.45	75.5303	12.4527	75.5303	0.00
23/03/2023	ES33 On 02-May-24			Bond Future	12.62	73.2704	12.6231	73.2704	0.00
23/03/2023	ES42 On 04-May-23			Bond Future	12.38	71.8120	12.3803	71.8120	0.00
23/03/2023	ES42 On 03-August-23			Bond Future	12.51	73.2635	12.5130	73.2635	4,000.00
23/03/2023	ES42 On 02-November-23			Bond Future	12.65	70.5041	12.6499	70.5041	0.00
23/03/2023	ES42 On 01-February-24			Bond Future	12.78	71.9780	12.7844	71.9780	0.00
23/03/2023	ES42 On 02-May-24			Bond Future	12.94	69.1792	12.9359	69.1792	0.00
23/03/2023	GOVI On 04-May-23			GOVI	876.18	874.9960	876.1840	874.9960	840.00
23/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	233040	22	233040	22	0.00
23/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	233140	22	233140	22	0.00
23/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	233240	22	233240	22	0.00
23/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 03-August-23			GOVI	893.67	892.4640	893.6720	892.4640	0.00
23/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	564420	55	564420	55	0.00
23/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	564620	55	564620	55	0.00
23/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	564520	55	564520	55	0.00
23/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 02-November-23			GOVI	911.80	910.5640	911.7960	910.5640	0.00
23/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	259960	25	259960	25	0.00
23/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	259860	25	259860	25	0.00
23/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	259760	25	259760	25	0.00
23/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 01-February-24			GOVI	930.65	929.3950	930.6530	929.3950	0.00
23/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	506730	49	506730	49	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	506630	49	506630	49	0.00
23/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	506530	49	506530	49	0.00
23/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 02-May-24			GOVI	949.40	948.1170	949.4030	948.1170	0.00
23/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
23/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	15670	3	15670	3	0.00
23/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	15770	3	15770	3	0.00
23/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	15870	3	15870	3	0.00
23/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/03/2023	IGOV On 04-May-23			Index Future	328.33	326.2210	328.3340	326.2210	654.00
23/03/2023	IGOV On 03-August-23			Index Future	334.97	332.8130	334.9680	332.8130	0.00
23/03/2023	IGOV On 02-November-23			Index Future	341.84	339.6410	341.8400	339.6410	0.00
23/03/2023	IGOV On 01-February-24			Index Future	348.99	346.7420	348.9860	346.7420	0.00
23/03/2023	IGOV On 02-May-24			Index Future	356.09	353.8020	356.0930	353.8020	0.00
23/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.70	92.3550	7.6950	92.3550	0.00
23/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.72	92.3100	7.7150	92.3100	0.00
23/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.78	92.2400	7.7800	92.2400	0.00
23/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.81	92.2500	7.8050	92.2500	0.00
23/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.78	92.2600	7.7800	92.2600	0.00
23/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.79	92.2500	7.7850	92.2500	75.00
23/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.64	92.3850	7.6400	92.3850	272.00
23/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.54	92.4750	7.5350	92.4750	0.00
23/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.44	92.6150	7.4350	92.6150	0.00
23/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.34	92.7450	7.3400	92.7450	68.00
23/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.33	92.7100	7.3300	92.7100	0.00
23/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.48	92.5750	7.4800	92.5750	0.00
23/03/2023	R035 On 04-May-23			Bond Future	11.19	86.5161	11.1934	86.5161	151,356.00
23/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	14	0	14	0	388.00
23/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	158	0	158	0	491.00
23/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3809	4	3809	4	0.00
23/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	4127	4	4127	4	0.00
23/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1553	1	1553	1	0.00
23/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10455	10	10455	10	0.00
23/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6963	7	6963	7	0.00
23/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1491	1	1491	1	0.00
23/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1522	1	1522	1	0.00
23/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	300	0	300	0	388.00
23/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1076	1	1076	1	770.00
23/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1402	1	1402	1	491.00
23/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	251	0	251	0	770.00
23/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4080	4	4080	4	0.00
23/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	1909	2	1909	2	0.00
23/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	3823	4	3823	4	0.00
23/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1400	1	1400	1	0.00
23/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	80	0	80	0	388.00
23/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	11	0	11	0	491.00
23/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1537	2	1537	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	348	0	348	0	770.00
23/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1454	2	1454	2	0.00
23/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1426	2	1426	2	0.00
23/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	409	0	409	0	1,035.00
23/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	4790	5	4790	5	0.00
23/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8288	8	8288	8	0.00
23/03/2023	R035 On 03-August-23			Bond Future	11.31	88.2432	11.3053	88.2432	6,761.00
23/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	5187	5	5187	5	0.00
23/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5226	5	5226	5	0.00
23/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5264	5	5264	5	0.00
23/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1459	2	1459	2	0.00
23/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1474	2	1474	2	0.00
23/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1488	2	1488	2	0.00
23/03/2023	R035 On 02-November-23			Bond Future	11.42	85.5282	11.4217	85.5282	6.00
23/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3617	4	3617	4	0.00
23/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1695	2	1695	2	400.00
23/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8672	9	8672	9	0.00
23/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3559	3	3559	3	0.00
23/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3588	4	3588	4	0.00
23/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2770	3	2770	3	400.00
23/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3597	4	3597	4	0.00
23/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3623	4	3623	4	0.00
23/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1246	1	1246	1	400.00
23/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6313	6	6313	6	0.00
23/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4467	5	4467	5	0.00
23/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3571	4	3571	4	0.00
23/03/2023	R035 On 01-February-24			Bond Future	11.54	87.2971	11.5413	87.2971	0.00
23/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10854	11	10854	11	0.00
23/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	3044	3	3044	3	400.00
23/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	6176	6	6176	6	0.00
23/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6244	6	6244	6	0.00
23/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6210	6	6210	6	0.00
23/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	2005	2	2005	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7231	7	7231	7	0.00
23/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5379	5	5379	5	0.00
23/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	2786	3	2786	3	0.00
23/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	2803	3	2803	3	0.00
23/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	2769	3	2769	3	0.00
23/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1276	1	1276	1	400.00
23/03/2023	R035 On 02-May-24			Bond Future	11.67	84.5462	11.6676	84.5462	0.00
23/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3274	3	3274	3	0.00
23/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3227	3	3227	3	0.00
23/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3251	3	3251	3	0.00
23/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	5794	6	5794	6	0.00
23/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	5827	6	5827	6	0.00
23/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	5762	6	5762	6	0.00
23/03/2023	R186 On 04-May-23			Bond Future	8.38	110.4495	8.3769	110.4495	100,530.00
23/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	685	1	685	1	200.00
23/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1677	2	1677	2	0.00
23/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1702	2	1702	2	0.00
23/03/2023	R186 On 04-May-23		Call	Bond Future	10501	10	10501	10	0.00
23/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1727	2	1727	2	0.00
23/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	268	0	268	0	0.00
23/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	262	0	262	0	0.00
23/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	274	0	274	0	0.00
23/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	739	1	739	1	200.00
23/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
23/03/2023	R186 On 03-August-23			Bond Future	8.40	107.3495	8.4023	107.3495	0.00
23/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	4204	4	4204	4	0.00
23/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	4154	4	4154	4	0.00
23/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	4179	4	4179	4	0.00
23/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	269	0	269	0	0.00
23/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	272	0	272	0	0.00
23/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	266	0	266	0	0.00
23/03/2023	R186 On 02-November-23			Bond Future	8.42	109.5267	8.4175	109.5267	0.00
23/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5704	6	5704	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3386	3	3386	3	0.00
23/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3365	3	3365	3	0.00
23/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3407	3	3407	3	0.00
23/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2894	3	2894	3	1,715.00
23/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	709	1	709	1	0.00
23/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	721	1	721	1	0.00
23/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	715	1	715	1	0.00
23/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	874	1	874	1	0.00
23/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	296	0	296	0	1,715.00
23/03/2023	R186 On 01-February-24			Bond Future	8.42	106.4858	8.4188	106.4858	0.00
23/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3625	4	3625	4	0.00
23/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3586	4	3586	4	0.00
23/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3606	4	3606	4	0.00
23/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	823	1	823	1	0.00
23/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	834	1	834	1	0.00
23/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	828	1	828	1	0.00
23/03/2023	R186 On 02-May-24			Bond Future	8.45	108.6266	8.4461	108.6266	0.00
23/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1195	1	1195	1	0.00
23/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1206	1	1206	1	0.00
23/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1217	1	1217	1	0.00
23/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2262	2	2262	2	0.00
23/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2274	2	2274	2	0.00
23/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2288	2	2288	2	0.00
23/03/2023	R197 On 04-May-23			Bond Future	336.76	336.4626	336.7558	336.4626	309.00
23/03/2023	R197 On 03-August-23			Bond Future	334.48	334.1824	334.4804	334.1824	0.00
23/03/2023	R197 On 02-November-23			Bond Future	341.34	341.0385	341.3426	341.0385	0.00
23/03/2023	R202 On 04-May-23			Bond Future	252.67	251.3526	252.6656	251.3526	4,960.00
23/03/2023	R202 On 03-August-23			Bond Future	252.95	251.6092	252.9479	251.6092	460.00
23/03/2023	R202 On 02-November-23			Bond Future	258.14	256.7712	258.1375	256.7712	0.00
23/03/2023	R202 On 01-February-24			Bond Future	258.59	257.1989	258.5914	257.1989	0.00
23/03/2023	R202 On 02-May-24			Bond Future	263.85	262.4318	263.8533	262.4318	0.00
23/03/2023	R209 On 04-May-23			Bond Future	11.23	67.0187	11.2337	67.0187	19,762.00
23/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	760	1	760	1	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2093	2	2093	2	2,250.00
23/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	6076	6	6076	6	0.00
23/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	991	1	991	1	0.00
23/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	20	0	20	0	500.00
23/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	158	0	158	0	4,500.00
23/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	946	1	946	1	0.00
23/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	968	1	968	1	0.00
23/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1651	2	1651	2	0.00
23/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1680	2	1680	2	0.00
23/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4025	4	4025	4	0.00
23/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	763	1	763	1	0.00
23/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	6702	7	6702	7	0.00
23/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1622	2	1622	2	0.00
23/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	71	0	71	0	9,750.00
23/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	1960	2	1960	2	8,250.00
23/03/2023	R209 On 03-August-23			Bond Future	11.34	68.3565	11.3352	68.3565	1,690.00
23/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4358	4	4358	4	0.00
23/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1137	1	1137	1	1,800.00
23/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4292	4	4292	4	0.00
23/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4325	4	4325	4	0.00
23/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	373	0	373	0	1,800.00
23/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7528	8	7528	8	0.00
23/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1386	1	1386	1	0.00
23/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4415	4	4415	4	0.00
23/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1414	1	1414	1	0.00
23/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1400	1	1400	1	0.00
23/03/2023	R209 On 02-November-23			Bond Future	11.44	66.5914	11.4374	66.5914	594.00
23/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2941	3	2941	3	0.00
23/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2891	3	2891	3	0.00
23/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2916	3	2916	3	0.00
23/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3397	3	3397	3	0.00
23/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3422	3	3422	3	0.00
23/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3373	3	3373	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	R209 On 01-February-24			Bond Future	11.54	67.9686	11.5383	67.9686	0.00
23/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5288	5	5288	5	0.00
23/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5317	5	5317	5	0.00
23/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5347	5	5347	5	0.00
23/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2520	3	2520	3	0.00
23/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2536	3	2536	3	0.00
23/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2552	3	2552	3	0.00
23/03/2023	R209 On 02-May-24			Bond Future	11.65	66.1850	11.6523	66.1850	0.00
23/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2912	3	2912	3	0.00
23/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2870	3	2870	3	0.00
23/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2891	3	2891	3	0.00
23/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5194	5	5194	5	0.00
23/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5224	5	5224	5	0.00
23/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5165	5	5165	5	0.00
23/03/2023	R210 On 04-May-23			Bond Future	225.78	224.9936	225.7795	224.9936	386.00
23/03/2023	R210 On 03-August-23			Bond Future	230.34	229.5401	230.3412	229.5401	300.00
23/03/2023	R210 On 02-November-23			Bond Future	231.91	231.0944	231.9109	231.0944	0.00
23/03/2023	R210 On 01-February-24			Bond Future	236.76	235.9255	236.7592	235.9255	0.00
23/03/2023	R210 On 02-May-24			Bond Future	238.35	237.4965	238.3454	237.4965	0.00
23/03/2023	R213 On 04-May-23			Bond Future	10.38	83.3826	10.3833	83.3826	32,834.00
23/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	2127	2	2127	2	0.00
23/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2161	2	2161	2	0.00
23/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2196	2	2196	2	0.00
23/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	514	1	514	1	0.00
23/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	524	1	524	1	0.00
23/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	535	1	535	1	0.00
23/03/2023	R213 On 03-August-23			Bond Future	10.48	85.0471	10.4822	85.0471	0.00
23/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5488	5	5488	5	0.00
23/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5524	5	5524	5	0.00
23/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5559	5	5559	5	0.00
23/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	566	1	566	1	0.00
23/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	559	1	559	1	0.00
23/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	572	1	572	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	R213 On 02-November-23			Bond Future	10.59	83.2190	10.5870	83.2190	3,338.00
23/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	4005	4	4005	4	0.00
23/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	4034	4	4034	4	0.00
23/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	4063	4	4063	4	0.00
23/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1708	2	1708	2	0.00
23/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1722	2	1722	2	0.00
23/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1736	2	1736	2	0.00
23/03/2023	R213 On 01-February-24			Bond Future	10.70	84.9401	10.6950	84.9401	0.00
23/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5768	6	5768	6	0.00
23/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5707	6	5707	6	0.00
23/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5737	6	5737	6	0.00
23/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1517	2	1517	2	0.00
23/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1528	2	1528	2	0.00
23/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1507	2	1507	2	0.00
23/03/2023	R213 On 02-May-24			Bond Future	10.81	83.0944	10.8128	83.0944	0.00
23/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2155	2	2155	2	0.00
23/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2172	2	2172	2	0.00
23/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2190	2	2190	2	0.00
23/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4369	4	4369	4	0.00
23/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4394	4	4394	4	0.00
23/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4420	5	4420	5	0.00
23/03/2023	R214 On 04-May-23			Bond Future	11.51	63.5208	11.5124	63.5208	17,989.00
23/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1032	1	1032	1	0.00
23/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	986	1	986	1	0.00
23/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	1009	1	1009	1	0.00
23/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	1762	2	1762	2	0.00
23/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	1792	2	1792	2	0.00
23/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	1732	2	1732	2	0.00
23/03/2023	R214 On 03-August-23			Bond Future	11.61	64.7889	11.6116	64.7889	2,980.00
23/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4319	4	4319	4	0.00
23/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4253	4	4253	4	0.00
23/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4286	4	4286	4	0.00
23/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1600	2	1600	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1615	2	1615	2	0.00
23/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1585	2	1585	2	0.00
23/03/2023	R214 On 02-November-23			Bond Future	11.71	62.8036	11.7137	62.8036	0.00
23/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2681	3	2681	3	0.00
23/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2728	3	2728	3	0.00
23/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2705	3	2705	3	0.00
23/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4047	4	4047	4	0.00
23/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4018	4	4018	4	0.00
23/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	3989	4	3989	4	0.00
23/03/2023	R214 On 01-February-24			Bond Future	11.82	64.1025	11.8176	64.1025	0.00
23/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4639	5	4639	5	0.00
23/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4668	5	4668	5	0.00
23/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4697	5	4697	5	0.00
23/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3014	3	3014	3	0.00
23/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3033	3	3033	3	0.00
23/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3053	3	3053	3	0.00
23/03/2023	R214 On 02-May-24			Bond Future	11.93	62.0912	11.9254	62.0912	0.00
23/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2890	3	2890	3	0.00
23/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2869	3	2869	3	0.00
23/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2847	3	2847	3	0.00
23/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5220	5	5220	5	0.00
23/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5189	5	5189	5	0.00
23/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5158	5	5158	5	0.00
23/03/2023	R248 On 04-May-23			Bond Future	11.64	78.1407	11.6443	78.1407	222,403.00
23/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	850	1	850	1	0.00
23/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	828	1	828	1	0.00
23/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	29	0	29	0	1,500.00
23/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	426	0	426	0	1,500.00
23/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	872	1	872	1	0.00
23/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	2803	3	2803	3	0.00
23/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	8805	9	8805	9	0.00
23/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	2893	3	2893	3	0.00
23/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	2848	3	2848	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4064	4	4064	4	0.00
23/03/2023	R248 On 03-August-23			Bond Future	11.75	79.7006	11.7479	79.7006	20,000.00
23/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4545	4	4545	4	0.00
23/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4508	4	4508	4	0.00
23/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4584	5	4584	5	0.00
23/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2356	2	2356	2	0.00
23/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2400	2	2400	2	0.00
23/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2378	2	2378	2	0.00
23/03/2023	R248 On 02-November-23			Bond Future	11.85	76.8758	11.8544	76.8758	0.00
23/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3122	3	3122	3	0.00
23/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3094	3	3094	3	0.00
23/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3066	3	3066	3	0.00
23/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5448	6	5448	6	0.00
23/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5524	6	5524	6	0.00
23/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5486	6	5486	6	0.00
23/03/2023	R248 On 01-February-24			Bond Future	11.96	78.4657	11.9630	78.4657	0.00
23/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5298	5	5298	5	0.00
23/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	5264	5	5264	5	0.00
23/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	5230	5	5230	5	0.00
23/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4162	4	4162	4	0.00
23/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4136	4	4136	4	0.00
23/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4110	4	4110	4	0.00
23/03/2023	R248 On 02-May-24			Bond Future	12.08	75.6005	12.0756	75.6005	13,000.00
23/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3284	3	3284	3	0.00
23/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3259	3	3259	3	0.00
23/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3234	3	3234	3	0.00
23/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7024	7	7024	7	0.00
23/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7105	7	7105	7	0.00
23/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7064	7	7064	7	0.00